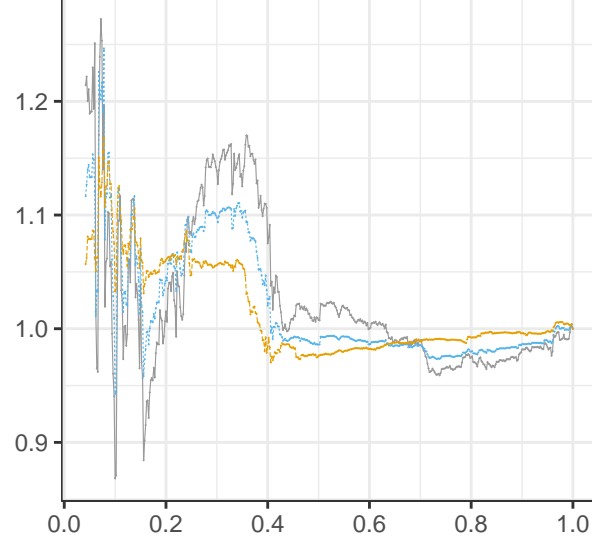
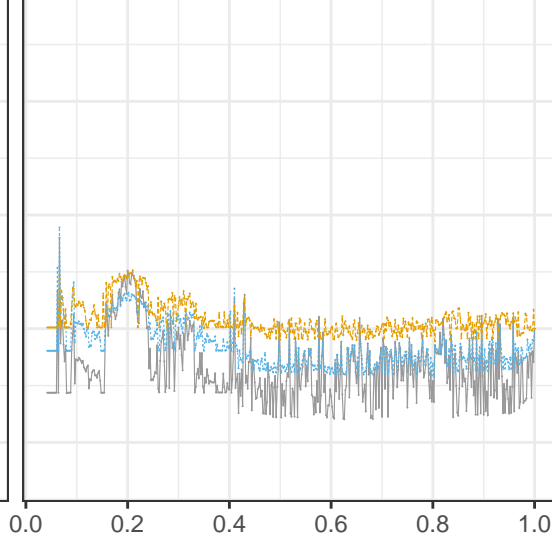


Predictive ratio $r_p(k) = \text{MSE}(n)/\text{MSE}(k)$

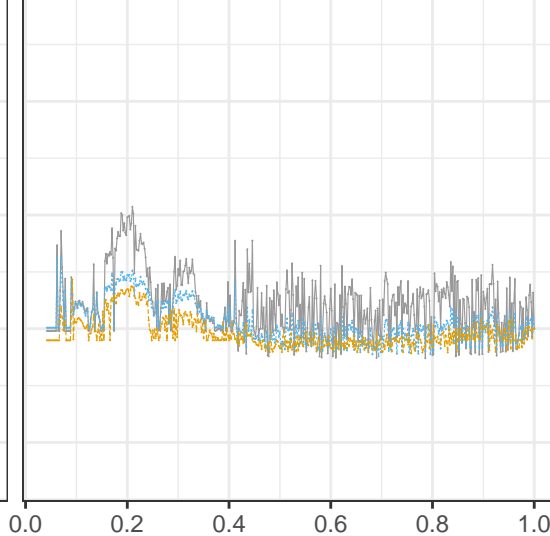
1. Oracle Model



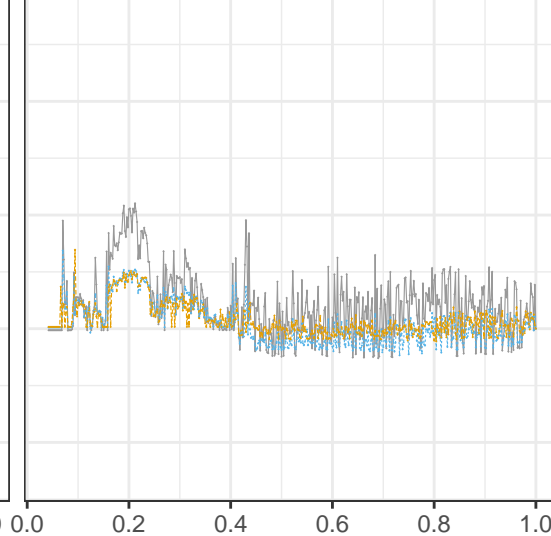
2. Lasso Model



3. Fixed Elastic



4. Tuned Elastic



Sample ratio $r_s(k) = k/n$

horizon

— $h=3$
- - - $h=5$
- - - $h=10$